



Market Surveillance

DATE: February 1, 2023

NOTICE #: MSN02-01-23

SUBJECT: Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of BTIC+ on Euro/U.S. Dollar (EUR/USD) Futures Contract

In connection with the listing of the Chicago Mercantile Exchange Inc. (“CME”) BTIC+ on Euro/U.S. Dollar (EUR/USD) Futures Contract (the “Contract”) on trade date Monday, February 6, 2023 (see [SER-9096R](#) dated January 27, 2023), please note below and in [Exhibit B](#) of CME Submission No. [23-016](#) the corresponding aggregation allocation (Rule 559.D.), accountability levels (Rule 560), and reportable level (Rule 561) for the contract.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Single & All Month Aggregate Into Futures Equivalent Leg (1)	Single & All Month Aggregate Into Ratio Leg (1)	Single & All Month Accountability Level Leg (1) / Leg (2)
<u>BTIC+ on Euro/U.S. Dollar (EUR/USD) Futures</u>	<u>261B</u>	<u>6EP</u>	<u>125,000 Euro</u>	<u>200</u>	<u>EC</u>	<u>1 6EP : 1 EC</u>	<u>10,000</u>

Effective trade date Monday, February 6, 2023, and pending all relevant CFTC regulatory review periods, the [CME Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations and Special Notices Section of Chapter 5 of the CME Rulebooks will be amended in accordance with the Submission.

The commodity code is provided for the Clearing Members that file reports pursuant to Rule 561.A. in a machine-readable format.

Please refer questions on this subject to:

Market Regulation

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